



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/05/2021 TO: 31/05/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	2025 On 05-August-21			Bond Future	153.70	153.7244	153.6952	153.7244	5,368.00
31/05/2021	2025 On 04-November-21			Bond Future	155.44	155.4702	155.4401	155.4702	0.00
31/05/2021	2025 On 03-February-22			Bond Future	155.74	155.7660	155.7353	155.7660	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	2025 On 05-May-22			Bond Future	157.63	157.6595	157.6281	157.6595	0.00
31/05/2021	2029 On 05-August-21			Bond Future	114.92	114.7777	114.9225	114.7777	3,031.00
31/05/2021	2029 On 04-November-21			Bond Future	115.08	114.9302	115.0762	114.9302	0.00
31/05/2021	2029 On 03-February-22			Bond Future	116.45	116.3010	116.4484	116.3010	0.00
31/05/2021	2029 On 05-May-22			Bond Future	116.69	116.5392	116.6883	116.5392	0.00
31/05/2021	2030 On 05-August-21			Bond Future	9.04	93.9285	94.1434	93.9285	100,948.00
31/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	7583	7	8	7	0.00
31/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	891	1	1	1	5,000.00
31/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3619	4	4	4	0.00
31/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	4611	4	5	4	0.00
31/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1846	2	2	2	600.00
31/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6994	7	7	7	0.00
31/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	152	0	0	0	200.00
31/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	7538	7	8	7	0.00
31/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	7492	7	7	7	0.00
31/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	6327	6	6	6	0.00
31/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1548	1	2	1	479.00
31/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	3432	3	3	3	600.00
31/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	15271	15	15	15	0.00
31/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1434	1	1	1	200.00
31/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	8085	8	8	8	0.00
31/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	2	0	0	0	600.00
31/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	292	0	0	0	200.00
31/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	2932	3	3	3	0.00
31/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	232	0	0	0	0.00
31/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4006	4	4	4	0.00
31/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	228	0	0	0	0.00
31/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	2379	3	2	3	0.00
31/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1198	1	1	1	0.00
31/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	767	1	1	1	479.00
31/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	2761	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1113	1	1	1	5,000.00
31/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	392	0	0	0	479.00
31/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	223	0	0	0	0.00
31/05/2021	2030 On 04-November-21			Bond Future	9.23	94.9731	95.1901	94.9731	0.00
31/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1865	2	2	2	300.00
31/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	11293	11	11	11	0.00
31/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7862	8	8	8	0.00
31/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	5148	5	5	5	29.00
31/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7783	8	8	8	0.00
31/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	10532	10	11	10	0.00
31/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2903	3	3	3	29.00
31/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	999	1	1	1	300.00
31/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7823	8	8	8	0.00
31/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	762	1	1	1	0.00
31/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	772	1	1	1	0.00
31/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	4403	5	4	5	0.00
31/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	244	0	0	0	300.00
31/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	6396	7	6	7	0.00
31/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3067	3	3	3	0.00
31/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	753	1	1	1	0.00
31/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	317	0	0	0	29.00
31/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1606	2	2	2	0.00
31/05/2021	2030 On 03-February-22			Bond Future	9.43	92.0795	92.2987	92.0795	0.00
31/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3916	4	4	4	1,000.00
31/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	8175	8	8	8	0.00
31/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4453	4	4	4	0.00
31/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3441	3	3	3	0.00
31/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3468	3	3	3	0.00
31/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1279	1	1	1	101.00
31/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3495	3	3	3	0.00
31/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	2068	2	2	2	1,000.00
31/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	3229	3	3	3	0.00
31/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	3630	4	4	4	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	6919	7	7	7	0.00
31/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	3371	4	3	4	0.00
31/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5151	5	5	5	0.00
31/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	3396	4	3	4	0.00
31/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	3422	4	3	4	0.00
31/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	2624	3	3	3	101.00
31/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1088	1	1	1	1,000.00
31/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3012	3	3	3	0.00
31/05/2021	2030 On 05-May-22			Bond Future	9.63	93.1785	93.4002	93.1785	0.00
31/05/2021	2030 On 05-May-22	9.35	Call	Bond Future	3012	3	3	3	0.00
31/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	5364	5	5	5	0.00
31/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	5333	5	5	5	0.00
31/05/2021	2030 On 05-May-22	8.47	Call	Bond Future	1373	1	1	1	1,073.00
31/05/2021	2030 On 05-May-22	9.95	Call	Bond Future	4601	5	5	5	0.00
31/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	5396	5	5	5	0.00
31/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	2541	3	3	3	0.00
31/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	2575	3	3	3	0.00
31/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	2558	3	3	3	0.00
31/05/2021	2030 On 05-May-22	9.35	Put	Bond Future	4465	5	4	5	1,073.00
31/05/2021	2030 On 05-May-22	8.47	Put	Bond Future	7514	8	8	8	0.00
31/05/2021	2030 On 05-May-22	9.95	Put	Bond Future	3022	3	3	3	1,073.00
31/05/2021	2032 On 05-August-21			Bond Future	9.79	92.6764	92.9398	92.6764	118,592.00
31/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	9095	9	9	9	0.00
31/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	9047	9	9	9	0.00
31/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	9144	9	9	9	0.00
31/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	202	0	0	0	0.00
31/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	210	0	0	0	0.00
31/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	206	0	0	0	0.00
31/05/2021	2032 On 04-November-21			Bond Future	9.98	89.5614	89.8273	89.5614	21.00
31/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1766	2	2	2	700.00
31/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	14884	15	15	15	0.00
31/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	10066	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2983	3	3	3	700.00
31/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	10023	10	10	10	0.00
31/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	9980	10	10	10	0.00
31/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	635	1	1	1	0.00
31/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	651	1	1	1	0.00
31/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	143	0	0	0	700.00
31/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	643	1	1	1	0.00
31/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	3903	4	4	4	0.00
31/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	5741	6	6	6	0.00
31/05/2021	2032 On 03-February-22			Bond Future	10.19	90.6090	90.8779	90.6090	0.00
31/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	4450	4	4	4	0.00
31/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3821	4	4	4	0.00
31/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2468	2	2	2	210.00
31/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	6520	6	7	6	0.00
31/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1530	2	2	2	97.00
31/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4766	5	5	5	0.00
31/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1207	1	1	1	198.00
31/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4734	5	5	5	0.00
31/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	7207	7	7	7	0.00
31/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	5027	5	5	5	0.00
31/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2378	2	2	2	400.00
31/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	5471	5	5	5	0.00
31/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2926	3	3	3	0.00
31/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4702	5	5	5	0.00
31/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4670	5	5	5	0.00
31/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	3350	4	3	4	0.00
31/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	3325	4	3	4	0.00
31/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	5117	5	5	5	198.00
31/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	8933	9	9	9	0.00
31/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	2820	3	3	3	97.00
31/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	3277	4	3	4	198.00
31/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3093	3	3	3	210.00
31/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	3523	4	4	4	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2027	2	2	2	210.00
31/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	5941	6	6	6	0.00
31/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	3301	4	3	4	0.00
31/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2296	2	2	2	400.00
31/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	4089	4	4	4	97.00
31/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	7799	8	8	8	0.00
31/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	5791	6	6	6	0.00
31/05/2021	2032 On 05-May-22			Bond Future	10.40	87.5436	87.8156	87.5436	0.00
31/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	6331	6	6	6	0.00
31/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	6261	6	6	6	0.00
31/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	6296	6	6	6	0.00
31/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	2875	3	3	3	0.00
31/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	2892	3	3	3	0.00
31/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	2857	3	3	3	0.00
31/05/2021	2033 On 05-August-21			Bond Future	108.69	108.3307	108.6852	108.3307	9,629.00
31/05/2021	2033 On 04-November-21			Bond Future	108.69	108.3357	108.6938	108.3357	0.00
31/05/2021	2033 On 03-February-22			Bond Future	109.99	109.6277	109.9899	109.6277	0.00
31/05/2021	2033 On 05-May-22			Bond Future	110.07	109.7044	110.0707	109.7044	0.00
31/05/2021	2037 On 05-August-21			Bond Future	10.61	84.1143	84.4014	84.1143	128,115.00
31/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	10194	10	10	10	0.00
31/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	10244	10	10	10	0.00
31/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	10294	10	10	10	0.00
31/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	238	0	0	0	0.00
31/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	233	0	0	0	0.00
31/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	229	0	0	0	0.00
31/05/2021	2037 On 04-November-21			Bond Future	10.79	85.0499	85.3398	85.0499	0.00
31/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	12244	12	12	12	0.00
31/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	12199	12	12	12	0.00
31/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	9964	10	10	10	0.00
31/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	6566	6	7	6	600.00
31/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	12288	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	588	1	1	1	0.00
31/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1050	1	1	1	600.00
31/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2257	2	2	2	0.00
31/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	595	1	1	1	0.00
31/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	581	1	1	1	0.00
31/05/2021	2037 On 03-February-22			Bond Future	10.99	81.7901	82.0831	81.7901	0.00
31/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	6207	6	6	6	0.00
31/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	6170	6	6	6	0.00
31/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	6133	6	6	6	0.00
31/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	3285	4	3	4	0.00
31/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	3330	4	3	4	0.00
31/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	3307	4	3	4	0.00
31/05/2021	2037 On 05-May-22			Bond Future	11.19	82.7667	83.0631	82.7667	0.00
31/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	7170	7	7	7	0.00
31/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	7096	7	7	7	0.00
31/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	7133	7	7	7	0.00
31/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	3376	4	3	4	0.00
31/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	3416	4	3	4	0.00
31/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	3396	4	3	4	0.00
31/05/2021	2038 On 05-August-21			Bond Future	121.04	121.8239	121.0386	121.8239	7,713.00
31/05/2021	2038 On 04-November-21			Bond Future	122.41	123.2075	122.4130	123.2075	0.00
31/05/2021	2038 On 03-February-22			Bond Future	122.12	122.9240	122.1197	122.9240	0.00
31/05/2021	2038 On 05-May-22			Bond Future	123.60	124.4184	123.6040	124.4184	0.00
31/05/2021	2040 On 05-August-21			Bond Future	10.77	85.7874	86.2017	85.7874	86,241.00
31/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	11118	11	11	11	0.00
31/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	6283	6	6	6	900.00
31/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	22327	22	22	22	0.00
31/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	11066	11	11	11	0.00
31/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	11013	11	11	11	0.00
31/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3929	4	4	4	900.00
31/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	1982	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	217	0	0	0	0.00
31/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	1	0	0	0	900.00
31/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	226	0	0	0	0.00
31/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1040	1	1	1	0.00
31/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	222	0	0	0	0.00
31/05/2021	2040 On 04-November-21			Bond Future	10.95	86.7417	87.1602	86.7417	0.00
31/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	12595	12	13	12	0.00
31/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	12549	12	13	12	0.00
31/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	12503	12	13	12	0.00
31/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	696	1	1	1	0.00
31/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	689	1	1	1	0.00
31/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	681	1	1	1	0.00
31/05/2021	2040 On 03-February-22			Bond Future	11.15	83.2514	83.6746	83.2514	0.00
31/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	6359	6	6	6	0.00
31/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	6320	6	6	6	0.00
31/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	6398	6	6	6	0.00
31/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	3567	4	4	4	0.00
31/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	3542	4	4	4	0.00
31/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	3518	4	4	4	0.00
31/05/2021	2040 On 05-May-22			Bond Future	11.35	84.2455	84.6736	84.2455	0.00
31/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	7248	7	7	7	0.00
31/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	7210	7	7	7	0.00
31/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	7286	7	7	7	0.00
31/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	3691	4	4	4	0.00
31/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	3713	4	4	4	0.00
31/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	3736	4	4	4	0.00
31/05/2021	2044 On 05-August-21			Bond Future	10.81	82.6239	82.9702	82.6239	60,564.00
31/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	11506	11	12	11	0.00
31/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	11454	11	11	11	0.00
31/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	11558	11	12	11	0.00
31/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	192	0	0	0	0.00
31/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	196	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	200	0	0	0	0.00
31/05/2021	2044 On 04-November-21			Bond Future	10.99	83.5431	83.8929	83.5431	0.00
31/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	12428	12	12	12	0.00
31/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	12382	12	12	12	0.00
31/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	12473	12	12	12	0.00
31/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	723	1	1	1	0.00
31/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	739	1	1	1	0.00
31/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	731	1	1	1	0.00
31/05/2021	2044 On 03-February-22			Bond Future	11.17	80.1405	80.4942	80.1405	0.00
31/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	6449	6	6	6	0.00
31/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	6409	6	6	6	0.00
31/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	6370	6	6	6	0.00
31/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	3620	4	4	4	0.00
31/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	3595	4	4	4	0.00
31/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	3571	4	4	4	0.00
31/05/2021	2044 On 05-May-22			Bond Future	11.36	81.0974	81.4553	81.0974	0.00
31/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	7341	7	7	7	0.00
31/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	7303	7	7	7	0.00
31/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	7264	7	7	7	0.00
31/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	3787	4	4	4	0.00
31/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	3764	4	4	4	0.00
31/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	3742	4	4	4	0.00
31/05/2021	2046 On 05-August-21			Bond Future	111.68	111.6609	111.6850	111.6609	18,098.00
31/05/2021	2046 On 04-November-21			Bond Future	111.14	111.1205	111.1444	111.1205	0.00
31/05/2021	2046 On 03-February-22			Bond Future	112.47	112.4460	112.4700	112.4460	0.00
31/05/2021	2046 On 05-May-22			Bond Future	111.99	111.9660	111.9903	111.9660	0.00
31/05/2021	2050 On 05-August-21			Bond Future	115.04	115.0156	115.0408	115.0156	11,209.00
31/05/2021	2050 On 04-November-21			Bond Future	116.35	116.3218	116.3469	116.3218	0.00
31/05/2021	2050 On 03-February-22			Bond Future	115.79	115.7603	115.7853	115.7603	0.00
31/05/2021	2050 On 05-May-22			Bond Future	117.19	117.1676	117.1927	117.1676	0.00
31/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	AL37 On 05-August-21			Index Future	794.70	793.5150	794.6960	793.5150	0.00
31/05/2021	AL37 On 04-November-21			Index Future	803.61	802.4240	803.6100	802.4240	0.00
31/05/2021	AL37 On 03-February-22			Index Future	812.99	811.8000	812.9940	811.8000	0.00
31/05/2021	AL37 On 05-May-22			Index Future	822.68	821.4750	822.6800	821.4750	0.00
31/05/2021	AL7T On 05-August-21			Index Future	902.80	900.4100	902.8010	900.4100	0.00
31/05/2021	AL7T On 04-November-21			Index Future	912.93	910.5200	912.9280	910.5200	0.00
31/05/2021	AL7T On 03-February-22			Index Future	923.59	921.1590	923.5890	921.1590	0.00
31/05/2021	AL7T On 05-May-22			Index Future	934.59	932.1380	934.5920	932.1380	0.00
31/05/2021	ALBI On 05-August-21			Index Future	794.26	791.8790	794.2610	791.8790	134.00
31/05/2021	ALBI On 04-November-21			Index Future	803.17	800.7700	803.1690	800.7700	0.00
31/05/2021	ALBI On 03-February-22			Index Future	812.55	810.1260	812.5490	810.1260	0.00
31/05/2021	ALBI On 05-May-22			Index Future	822.23	819.7820	822.2290	819.7820	0.00
31/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2021	ES33 On 05-August-21			Bond Future	11.28	78.1777	78.4119	78.1777	350.00
31/05/2021	ES33 On 04-November-21			Bond Future	11.51	75.2899	75.5265	75.2899	0.00
31/05/2021	ES33 On 03-February-22			Bond Future	11.76	76.1886	76.4278	76.1886	0.00
31/05/2021	ES33 On 05-May-22			Bond Future	12.01	73.3376	73.5797	73.3376	0.00
31/05/2021	ES42 On 05-August-21			Bond Future	11.80	76.7449	77.1017	76.7449	4,779.00
31/05/2021	ES42 On 04-November-21			Bond Future	12.02	73.3584	73.7190	73.3584	0.00
31/05/2021	ES42 On 03-February-22			Bond Future	12.25	74.2346	74.5992	74.2346	0.00
31/05/2021	ES42 On 05-May-22			Bond Future	12.49	70.8792	71.2482	70.8792	0.00
31/05/2021	GOVI On 05-August-21			GOVI	784.41	782.1030	784.4140	782.1030	987.00
31/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	652640	63	65	63	0.00
31/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	652740	63	65	63	0.00
31/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	652840	63	65	63	0.00
31/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 04-November-21			GOVI	793.21	790.8850	793.2130	790.8850	0.00
31/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	647930	62	65	62	0.00
31/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	648030	62	65	62	0.00
31/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	648130	62	65	62	0.00
31/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 03-February-22			GOVI	802.48	800.1260	802.4760	800.1260	0.00
31/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	97260	7	10	7	0.00
31/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	97360	7	10	7	0.00
31/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	97160	7	10	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 05-May-22			GOVI	812.04	809.6620	812.0360	809.6620	0.00
31/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	237960	21	24	21	0.00
31/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	238060	21	24	21	0.00
31/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	237860	21	24	21	0.00
31/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
31/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
31/05/2021	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2021	IGOV On 05-August-21			Index Future	295.70	295.6140	295.7010	295.6140	576.00
31/05/2021	IGOV On 04-November-21			Index Future	299.09	299.0050	299.0910	299.0050	16.00
31/05/2021	IGOV On 03-February-22			Index Future	302.66	302.5710	302.6550	302.5710	0.00
31/05/2021	IGOV On 05-May-22			Index Future	306.33	306.2470	306.3320	306.2470	0.00
31/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
31/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
31/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
31/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1500	90.1400	90.1500	0.00
31/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.33	90.3400	90.3300	90.3400	0.00
31/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.54	93.5600	93.5400	93.5600	0.00
31/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.13	94.1500	94.1300	94.1500	0.00
31/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.63	86.6600	86.6300	86.6600	0.00
31/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.29	92.3200	92.2900	92.3200	0.00
31/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.73	80.7900	80.7300	80.7900	0.00
31/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.31	77.3700	77.3100	77.3700	0.00
31/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.76	75.8300	75.7600	75.8300	0.00
31/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.81	77.9000	77.8100	77.9000	0.00
31/05/2021	IS10 On 21-December-26			Interest Rate Swap	81.84	81.9400	81.8400	81.9400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.35	80.4600	80.3500	80.4600	0.00
31/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.44	82.5600	82.4400	82.5600	0.00
31/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.24	88.3600	88.2400	88.3600	0.00
31/05/2021	IS10 On 20-December-27			Interest Rate Swap	88.65	88.7700	88.6500	88.7700	0.00
31/05/2021	IS10 On 22-March-28			Interest Rate Swap	81.68	81.8000	81.6800	81.8000	0.00
31/05/2021	IS10 On 20-June-28			Interest Rate Swap	89.47	89.6000	89.4700	89.6000	0.00
31/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.2950	96.2950	96.2950	0.00
31/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2550	96.2550	96.2550	0.00
31/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2300	96.2300	96.2300	0.00
31/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.2050	96.2050	96.2050	30,000.00
31/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.89	96.1100	96.1100	96.1100	0.00
31/05/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.92	96.0800	96.0800	96.0800	0.00
31/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.06	95.9400	95.9400	95.9400	0.00
31/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.31	95.6850	95.6950	95.6850	0.00
31/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.63	95.3500	95.3700	95.3500	471.00
31/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.87	95.1200	95.1300	95.1200	0.00
31/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.7950	94.8150	94.7950	0.00
31/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.42	94.5750	94.5850	94.5750	0.00
31/05/2021	R023 On 05-August-21			Bond Future	5.07	107.4545	107.4136	107.4545	15,432.00
31/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	473	1	0	1	0.00
31/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	461	0	0	0	0.00
31/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	449	0	0	0	0.00
31/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	110	0	0	0	0.00
31/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	106	0	0	0	0.00
31/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	103	0	0	0	0.00
31/05/2021	R023 On 04-November-21			Bond Future	5.18	104.7408	104.6991	104.7408	0.00
31/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	197	0	0	0	0.00
31/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	192	0	0	0	0.00
31/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	187	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	540	1	1	1	0.00
31/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	533	1	1	1	0.00
31/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	525	1	1	1	0.00
31/05/2021	R023 On 03-February-22			Bond Future	5.30	105.9655	105.9230	105.9655	0.00
31/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	274	0	0	0	0.00
31/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	269	0	0	0	0.00
31/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	279	0	0	0	0.00
31/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	508	0	1	0	0.00
31/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	519	0	1	0	0.00
31/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	513	0	1	0	0.00
31/05/2021	R023 On 05-May-22			Bond Future	5.45	103.3189	103.2758	103.3189	0.00
31/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	833	1	1	1	0.00
31/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	827	1	1	1	0.00
31/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	839	1	1	1	0.00
31/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	160	0	0	0	0.00
31/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	164	0	0	0	0.00
31/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	162	0	0	0	0.00
31/05/2021	R035 On 05-August-21			Bond Future	10.38	92.7614	93.1505	92.7614	81,808.00
31/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
31/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
31/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	4121	4	4	4	0.00
31/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1552	2	2	2	100.00
31/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
31/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	6938	7	7	7	0.00
31/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	689	1	1	1	100.00
31/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	44940	45	45	45	0.00
31/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	1565	2	2	2	100.00
31/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	3956	4	4	4	0.00
31/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	45174	46	45	46	0.00
31/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	45057	45	45	45	0.00
31/05/2021	R035 On 04-November-21			Bond Future	10.57	89.3172	89.7103	89.3172	0.00
31/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	6156	6	6	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	17873	18	18	18	0.00
31/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	8550	8	9	8	0.00
31/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2773	3	3	3	782.00
31/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	11953	12	12	12	0.00
31/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	11907	12	12	12	0.00
31/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3917	4	4	4	0.00
31/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	2443	2	2	2	350.00
31/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	2469	3	2	3	400.00
31/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3985	4	4	4	400.00
31/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	11998	12	12	12	0.00
31/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	5670	6	6	6	0.00
31/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	2486	3	2	3	782.00
31/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	5019	5	5	5	0.00
31/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	591	1	1	1	0.00
31/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1413	2	1	2	782.00
31/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	3679	4	4	4	0.00
31/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	5454	6	5	6	0.00
31/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	3740	4	4	4	350.00
31/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	5495	6	5	6	0.00
31/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	2243	3	2	3	350.00
31/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	605	1	1	1	0.00
31/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	598	1	1	1	0.00
31/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	107	0	0	0	400.00
31/05/2021	R035 On 03-February-22			Bond Future	10.78	90.3618	90.7593	90.3618	0.00
31/05/2021	R035 On 03-February-22	11.05	Call	Bond Future	5383	5	5	5	0.00
31/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	8604	8	9	8	0.00
31/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2545	3	3	3	280.00
31/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1691	2	2	2	683.00
31/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	6078	6	6	6	0.00
31/05/2021	R035 On 03-February-22	10.35	Call	Bond Future	3192	3	3	3	1,600.00
31/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	6230	6	6	6	0.00
31/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2951	3	3	3	200.00
31/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	8026	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	5311	5	5	5	0.00
31/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	6655	7	7	7	0.00
31/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	4064	4	4	4	0.00
31/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	6040	6	6	6	0.00
31/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	6003	6	6	6	0.00
31/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	3304	4	3	4	0.00
31/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	3282	4	3	4	0.00
31/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	2949	3	3	3	683.00
31/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	2358	3	2	3	280.00
31/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	3174	3	3	3	200.00
31/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	6284	7	6	7	0.00
31/05/2021	R035 On 03-February-22	11.05	Put	Bond Future	3709	4	4	4	1,600.00
31/05/2021	R035 On 03-February-22	10.35	Put	Bond Future	5934	6	6	6	0.00
31/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	3260	4	3	4	0.00
31/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	4875	5	5	5	683.00
31/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	8833	9	9	9	0.00
31/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2092	2	2	2	1,800.00
31/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	3759	4	4	4	280.00
31/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	6944	7	7	7	0.00
31/05/2021	R035 On 05-May-22			Bond Future	10.98	86.9618	87.3638	86.9618	0.00
31/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	7179	7	7	7	0.00
31/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	7142	7	7	7	0.00
31/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	7104	7	7	7	0.00
31/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	3304	4	3	4	0.00
31/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	3284	4	3	4	0.00
31/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	3265	4	3	4	0.00
31/05/2021	R186 On 05-August-21			Bond Future	7.45	114.5730	114.7308	114.5730	91,899.00
31/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5542	5	6	5	0.00
31/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5502	5	6	5	0.00
31/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5461	5	5	5	0.00
31/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	152	0	0	0	0.00
31/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	148	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	145	0	0	0	0.00
31/05/2021	R186 On 04-November-21			Bond Future	7.63	115.8465	116.0056	115.8465	0.00
31/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3334	3	3	3	0.00
31/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5512	5	6	5	0.00
31/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2405	2	2	2	0.00
31/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3304	3	3	3	0.00
31/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3274	3	3	3	0.00
31/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1229	1	1	1	0.00
31/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1215	1	1	1	0.00
31/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	541	1	1	1	15,177.00
31/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1201	1	1	1	0.00
31/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1770	2	2	2	15,177.00
31/05/2021	R186 On 03-February-22			Bond Future	7.82	111.9184	112.0790	111.9184	0.00
31/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1415	1	1	1	0.00
31/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1399	1	1	1	0.00
31/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1431	1	1	1	0.00
31/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3657	4	4	4	0.00
31/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3712	4	4	4	0.00
31/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3684	4	4	4	0.00
31/05/2021	R186 On 05-May-22			Bond Future	8.02	113.2539	113.4163	113.2539	0.00
31/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3285	3	3	3	0.00
31/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3261	3	3	3	0.00
31/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3309	3	3	3	0.00
31/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2128	2	2	2	0.00
31/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2159	2	2	2	0.00
31/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2144	2	2	2	0.00
31/05/2021	R197 On 05-August-21			Bond Future	320.90	320.8566	320.9018	320.8566	1,751.00
31/05/2021	R197 On 04-November-21			Bond Future	324.54	324.4998	324.5442	324.4998	0.00
31/05/2021	R197 On 03-February-22			Bond Future	320.31	320.2650	320.3092	320.2650	0.00
31/05/2021	R197 On 05-May-22			Bond Future	324.20	324.1587	324.2031	324.1587	0.00
31/05/2021	R202 On 05-August-21			Bond Future	238.29	238.1159	238.2854	238.1159	9,461.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	R202 On 04-November-21			Bond Future	240.99	240.8195	240.9900	240.8195	0.00
31/05/2021	R202 On 03-February-22			Bond Future	239.56	239.3865	239.5587	239.3865	0.00
31/05/2021	R202 On 05-May-22			Bond Future	242.47	242.2965	242.4705	242.2965	0.00
31/05/2021	R209 On 05-August-21			Bond Future	10.28	71.8259	72.0753	71.8259	28,639.00
31/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	8360	8	8	8	0.00
31/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	8317	8	8	8	0.00
31/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	8404	8	8	8	0.00
31/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	282	0	0	0	0.00
31/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	292	0	0	0	0.00
31/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	287	0	0	0	0.00
31/05/2021	R209 On 04-November-21			Bond Future	10.45	69.4840	69.7358	69.4840	4,375.00
31/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1333	1	1	1	6,000.00
31/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	9597	9	10	9	0.00
31/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	8911	9	9	9	0.00
31/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	3623	4	4	4	0.00
31/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	9636	9	10	9	0.00
31/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	9559	9	10	9	0.00
31/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	720	1	1	1	0.00
31/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	887	1	1	1	9,000.00
31/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	728	1	1	1	0.00
31/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	736	1	1	1	0.00
31/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	3366	4	3	4	12,500.00
31/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	7059	7	7	7	0.00
31/05/2021	R209 On 03-February-22			Bond Future	10.63	70.2967	70.5514	70.2967	0.00
31/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	5245	5	5	5	0.00
31/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	5213	5	5	5	0.00
31/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	5180	5	5	5	0.00
31/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3074	3	3	3	0.00
31/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3053	3	3	3	0.00
31/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3032	3	3	3	0.00
31/05/2021	R209 On 05-May-22			Bond Future	10.81	67.9942	68.2518	67.9942	0.00
31/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	6352	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	6319	6	6	6	0.00
31/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	6286	6	6	6	0.00
31/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3060	3	3	3	0.00
31/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3042	3	3	3	0.00
31/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3025	3	3	3	0.00
31/05/2021	R210 On 05-August-21			Bond Future	211.17	210.6086	211.1685	210.6086	1,486.00
31/05/2021	R210 On 04-November-21			Bond Future	210.82	210.2588	210.8244	210.2588	0.00
31/05/2021	R210 On 03-February-22			Bond Future	213.34	212.7668	213.3386	212.7668	0.00
31/05/2021	R210 On 05-May-22			Bond Future	213.13	212.5533	213.1318	212.5533	0.00
31/05/2021	R212 On 05-August-21			Bond Future	172.40	172.3922	172.3963	172.3922	1,803.00
31/05/2021	R212 On 04-November-21			Bond Future	174.35	174.3502	174.3537	174.3502	0.00
31/05/2021	R213 On 05-August-21			Bond Future	9.41	87.9407	88.1251	87.9407	9,043.00
31/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	7848	8	8	8	0.00
31/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4733	5	5	5	0.00
31/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	7490	7	7	7	0.00
31/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	7803	8	8	8	0.00
31/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	7758	8	8	8	0.00
31/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1976	2	2	2	0.00
31/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	240	0	0	0	0.00
31/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	788	1	1	1	0.00
31/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	2382	3	2	3	0.00
31/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	235	0	0	0	0.00
31/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	270	0	0	0	0.00
31/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	230	0	0	0	0.00
31/05/2021	R213 On 04-November-21			Bond Future	9.60	85.3884	85.5746	85.3884	0.00
31/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	8385	8	8	8	0.00
31/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	8346	8	8	8	0.00
31/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	8424	8	8	8	0.00
31/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	729	1	1	1	0.00
31/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	720	1	1	1	0.00
31/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	711	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	R213 On 03-February-22			Bond Future	9.79	86.3868	86.5750	86.3868	0.00
31/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4693	5	5	5	0.00
31/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3503	4	4	4	0.00
31/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	2078	2	2	2	220.00
31/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	6128	6	6	6	0.00
31/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	2221	2	2	2	430.00
31/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4945	5	5	5	0.00
31/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4631	5	5	5	0.00
31/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	3041	3	3	3	0.00
31/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	4088	4	4	4	0.00
31/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	4059	4	4	4	0.00
31/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1453	1	1	1	102.00
31/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	4175	4	4	4	0.00
31/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	6375	6	6	6	0.00
31/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1216	1	1	1	200.00
31/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	4117	4	4	4	0.00
31/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3149	3	3	3	0.00
31/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	1927	2	2	2	220.00
31/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2024	2	2	2	430.00
31/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3104	3	3	3	430.00
31/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	5318	6	5	6	0.00
31/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	6907	7	7	7	0.00
31/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	4182	4	4	4	200.00
31/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	7647	8	8	8	0.00
31/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3195	3	3	3	0.00
31/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3172	3	3	3	0.00
31/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	2787	3	3	3	200.00
31/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	2592	3	3	3	102.00
31/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	3687	4	4	4	102.00
31/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	2748	3	3	3	220.00
31/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	5563	6	6	6	0.00
31/05/2021	R213 On 05-May-22			Bond Future	9.99	83.8852	84.0755	83.8852	0.00
31/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5821	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5853	6	6	6	0.00
31/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5788	6	6	6	0.00
31/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	2577	3	3	3	0.00
31/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	2609	3	3	3	0.00
31/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	2593	3	3	3	0.00
31/05/2021	R214 On 05-August-21			Bond Future	10.70	68.4220	68.7651	68.4220	17,880.00
31/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	7584	7	8	7	0.00
31/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	7625	7	8	7	0.00
31/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	7542	7	8	7	0.00
31/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	461	1	0	1	0.00
31/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	476	1	0	1	0.00
31/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	468	1	0	1	0.00
31/05/2021	R214 On 04-November-21			Bond Future	10.87	65.9048	66.2516	65.9048	0.00
31/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	9246	9	9	9	0.00
31/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	9209	9	9	9	0.00
31/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	9172	9	9	9	0.00
31/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	958	1	1	1	0.00
31/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	939	1	1	1	0.00
31/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	949	1	1	1	0.00
31/05/2021	R214 On 03-February-22			Bond Future	11.05	66.6756	67.0263	66.6756	0.00
31/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	5311	5	5	5	0.00
31/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	5279	5	5	5	0.00
31/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	5342	5	5	5	0.00
31/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	3403	4	3	4	0.00
31/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	3381	4	3	4	0.00
31/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	3360	4	3	4	0.00
31/05/2021	R214 On 05-May-22			Bond Future	11.22	64.1913	64.5460	64.1913	0.00
31/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	6133	6	6	6	0.00
31/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	6102	6	6	6	0.00
31/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	6165	6	6	6	0.00
31/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	3427	4	3	4	0.00
31/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	3408	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	3389	4	3	4	0.00
31/05/2021	R248 On 05-August-21			Bond Future	10.71	86.3973	86.7557	86.3973	171,250.00
31/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	11909	12	12	12	0.00
31/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	11856	12	12	12	0.00
31/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	818	1	1	1	0.00
31/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	2131	2	2	2	1,000.00
31/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	11962	12	12	12	0.00
31/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	5026	5	5	5	1,000.00
31/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1521	2	2	2	1,300.00
31/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3645	4	4	4	1,300.00
31/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2471	2	2	2	0.00
31/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	3275	4	3	4	0.00
31/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	2230	3	2	3	0.00
31/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	3698	4	4	4	0.00
31/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	185	0	0	0	0.00
31/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	1495	2	1	2	0.00
31/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	182	0	0	0	0.00
31/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	4651	5	5	5	0.00
31/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	6388	7	6	7	0.00
31/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	178	0	0	0	0.00
31/05/2021	R248 On 04-November-21			Bond Future	10.88	82.9455	83.3074	82.9455	0.00
31/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	12967	13	13	13	0.00
31/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	12920	13	13	13	0.00
31/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	13013	13	13	13	0.00
31/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	664	1	1	1	0.00
31/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	679	1	1	1	0.00
31/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	671	1	1	1	0.00
31/05/2021	R248 On 03-February-22			Bond Future	11.06	83.9156	84.2816	83.9156	0.00
31/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	6599	7	7	7	0.00
31/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	6558	6	7	6	0.00
31/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	6518	6	7	6	0.00
31/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	3648	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	3699	4	4	4	0.00
31/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	3673	4	4	4	0.00
31/05/2021	R248 On 05-May-22			Bond Future	11.23	80.5017	80.8720	80.5017	0.00
31/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	7562	8	8	8	0.00
31/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	7521	8	8	8	0.00
31/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	7481	7	7	7	0.00
31/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	3824	4	4	4	0.00
31/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	3779	4	4	4	0.00
31/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	3801	4	4	4	0.00